

## **Mathematics II for Computer Science and Engineering stream**

**(Subject code: BMATS201)**

### **Module 4: Numerical solution of ODE's**

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#### **Syllabus:**

**Introduction to various numerical techniques for handling Computer Science & Engineering applications.**

#### **Numerical Solution of Ordinary Differential Equations (ODE's):**

Numerical solution of ordinary differential equations of first order and first degree – Taylor's series method, Modified Euler's method, Runge-Kutta method of fourth order and Milne's predictor-corrector formula (No derivations of formulae). Problems

## 4.1 Taylor's series method

### Working rule:

- ❖ Consider the initial value problem  $\frac{dy}{dx} = f(x, y)$  with  $y(x_0) = y_0$ .
- ❖ Find  $y'(x_0), y''(x_0), y'''(x_0), \text{etc.}$
- ❖ Substitute these values in Taylor's series  $y(x) = y(x_0) + \frac{x-x_0}{1!}y'(x_0) + \frac{(x-x_0)^2}{2!}y''(x_0) + \dots$   
(At least three non-zero terms must appear in the series.)

**1. Find by Taylor's series method the value of y at x = 0.1 and x = 0.2 to 5 places of decimals from  $\frac{dy}{dx} = x^2y - 1, y(0) = 1$ . (July 2017)**

By data,  $x_0 = 0, y_0 = 1$

|                             |               |
|-----------------------------|---------------|
| $y' = x^2y - 1$             | $y'(0) = -1$  |
| $y'' = 2xy + x^2y'$         | $y''(0) = 0$  |
| $y''' = 2y + 4xy' + x^2y''$ | $y'''(0) = 2$ |

By Taylor's series,

$$y(x) = y(x_0) + \frac{x - x_0}{1!}y'(x_0) + \frac{(x - x_0)^2}{2!}y''(x_0) + \frac{(x - x_0)^3}{3!}y'''(0) + \dots$$

Put  $x_0 = 0, y(0) = 1, y'(0) = -1, y''(0) = 0, y'''(0) = 2$ .

$$y(x) = 1 + \frac{x}{1!}(-1) + \frac{x^2}{2!}(0) + \frac{x^3}{3!}(2) + \dots$$

Therefore,  $y(x) = 1 - x + \frac{x^3}{3}$

$$y(0.1) = 0.9003, \quad y(0.2) = 0.8023.$$

**2. Employ Taylor's series method to obtain approx. value of y at x = 0.2 for the differential equation  $\frac{dy}{dx} = 2y + 3e^x, y(0) = 0$ . Compare the numerical solution obtained with exact solution. (Jan 2018)**

By data,  $x_0 = 0, y_0 = 0$

|                      |                |
|----------------------|----------------|
| $y' = 2y + 3e^x$     | $y'(0) = 3$    |
| $y'' = 2y' + 3e^x$   | $y''(0) = 9$   |
| $y''' = 2y'' + 3e^x$ | $y'''(0) = 21$ |

By Taylor's series,

$$y(x) = y(x_0) + \frac{x - x_0}{1!}y'(x_0) + \frac{(x - x_0)^2}{2!}y''(x_0) + \frac{(x - x_0)^3}{3!}y'''(0) + \dots$$

Put  $x_0 = 0, y(0) = 0, y'(0) = 3, y''(0) = 9, y'''(0) = 21$ .

$$y(x) = 0 + \frac{x}{1!}(3) + \frac{x^2}{2!}(9) + \frac{x^3}{3!}(21) + \dots$$

Therefore,  $y(x) = 3x + 4.5x^2 + 3.5x^3$

$$y(0.2) = 0.8110.$$

3. Solve by Taylor's series method the equation  $\frac{dy}{dx} = \log xy$  for  $y(1.1)$  and  $y(1.2)$  given  $y(1) = 2$ .

By data,  $x_0 = 1, y_0 = 2$

|  |                    |
|--|--------------------|
| $y' = \log x + \log y$   | $y'(1) = 0.6932$   |
| $y'' = \frac{1}{x} + \frac{1}{y}y'$  | $y''(1) = 1.3466$  |
| $y''' = -\frac{1}{x^2} + \frac{1}{y}y'' + \left(-\frac{1}{y^2}\right)(y')^2$ | $y'''(1) = 0.4667$ |

By Taylor's series:

$$y(x) = y(x_0) + \frac{x - x_0}{1!}y'(x_0) + \frac{(x - x_0)^2}{2!}y''(x_0) + \frac{(x - x_0)^3}{3!}y'''(x_0) + \dots$$

Put  $x_0 = 1, y(1) = 2, y'(1) = 0.6932, y''(1) = 1.3466, y'''(1) = 0.4667$ .

$$y(x) = 2 + \frac{x - x_0}{1!}(0.6932) + \frac{(x - x_0)^2}{2!}(1.3466) + \frac{(x - x_0)^3}{3!}(0.4667) + \dots$$

Therefore,  $y(x) = 2 + (x - 1)0.6931 + (x - 1)^2 0.6733 + (x - 1)^3 (0.4667)$

$$y(1.1) = 2.0807, y(1.2) = 2.1692.$$

4. Find an approx. value of  $y$  when  $x = 0.1$  if  $\frac{dy}{dx} = x - y^2$  and  $y = 1$  at  $x = 0$  using Taylor's series method.

By data,  $x_0 = 0, y_0 = 1$

|                                      |                  |
|--------------------------------------|------------------|
| $y' = x - y^2$                       | $y'(0) = -1$     |
| $y'' = 1 - 2yy'$                     | $y''(0) = 3$     |
| $y''' = -2yy'' - 2y'^2$              | $y'''(0) = -8$   |
| $y^{iv} = -2yy''' - 2y''y' - 4y'y''$ | $y^{iv}(0) = 34$ |

Taylor's series:

$$y(x) = y(x_0) + \frac{x - x_0}{1!}y'(x_0) + \frac{(x - x_0)^2}{2!}y''(x_0) + \frac{(x - x_0)^3}{3!}y'''(x_0) + \dots$$

Put  $x_0 = 0, y(0) = 1, y'(0) = -1, y''(0) = 3, y'''(0) = -8$ .

$$y(x) = 1 + \frac{x}{1!}(-1) + \frac{x^2}{2!}(3) + \frac{x^3}{3!}(-8) + \frac{x^4}{4!}(34) + \dots$$

$$y(x) = 1 - x + \frac{3x^2}{2} - \frac{4}{3}x^3 + \frac{17}{6}x^4$$

$$y(0.1) = 0.9139$$

**5. Solve  $y' = x + y$  given  $y(1) = 0$ . Find  $y(1.1)$  and  $y(1.2)$  by Taylor's method.**

By data,  $x_0 = 1, y_0 = 0$

|                 |                 |
|-----------------|-----------------|
| $y' = x + y$    | $y'(1) = 1$     |
| $y'' = 1 + y'$  | $y''(1) = 2$    |
| $y''' = y''$    | $y'''(1) = 2$   |
| $y^{iv} = y'''$ | $y^{iv}(1) = 2$ |

By Taylor's series,

$$y(x) = y(x_0) + \frac{x - x_0}{1!} y'(x_0) + \frac{(x - x_0)^2}{2!} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0) + \dots$$

Put  $x_0 = 1, y(1) = 0, y'(1) = 1, y''(1) = 2, y'''(1) = 2, y^{iv}(1) = 2$

$$y(x) = 0 + \frac{x - 1}{1!} (1) + \frac{(x - 1)^2}{2!} (2) + \frac{(x - 1)^3}{3!} (2) + \frac{(x - 1)^4}{4!} (2) + \dots$$

$$y(x) = 1 + (x - 1) + (x - 1)^2 - \frac{1}{3}(x - 1)^3 + \frac{1}{12}(x - 1)^4$$

$$y(1.1) = 1.1097, y(1.2) = 1.2375$$

**6. Evaluate  $y(0.1)$  correct to 6 places of decimal by Taylor's series method if  $y(x)$  satisfies  $y' = xy + 1, y(0) = 1$ .**

By data,  $x_0 = 0, y_0 = 1,$

|                     |               |
|---------------------|---------------|
| $y' = xy + 1$       | $y'(0) = 1$   |
| $y'' = xy' + y$     | $y''(0) = 1$  |
| $y''' = xy'' + 2y'$ | $y'''(0) = 2$ |

By Taylor's series,

$$y(x) = y(x_0) + \frac{x - x_0}{1!} y'(x_0) + \frac{(x - x_0)^2}{2!} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0) + \dots$$

Put  $x_0 = 0, y(0) = 1, y'(0) = 1, y''(0) = 1, y'''(0) = 2$

$$y(x) = 1 + \frac{x}{1!} (1) + \frac{x^2}{2!} (1) + \frac{x^3}{3!} (2) + \dots$$

$$y(x) = 1 + x + \frac{x^2}{2} + \frac{x^3}{3}, y(0.1) = 1.1053.$$

**7. Solve  $y' = 3x + y^2, y(0) = 1$  using Taylor's series method and compute  $y(0.1)$**

By data,  $x_0 = 0, y_0 = 1$

|                        |                |
|------------------------|----------------|
| $y' = 3x + y^2$        | $y'(0) = 1$    |
| $y'' = 3 + 2yy'$       | $y''(0) = 5$   |
| $y''' = 2yy'' + 2y'^2$ | $y'''(0) = 12$ |

By Taylor's series,

$$y(x) = y(x_0) + \frac{x - x_0}{1!} y'(x_0) + \frac{(x - x_0)^2}{2!} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(0) + \dots$$

Put  $x_0 = 0, y(0) = 1, y'(0) = 1, y''(0) = 5, y'''(0) = 12$

$$y(x) = 1 + x + \frac{5x^2}{2} + 2x^3$$

$$y(0.1) = 1.1272.$$

**8. Using Taylor's series method find  $y(0.1)$  to 3 decimal places given that  $\frac{dy}{dx} = e^x - y^2, y(0) = 1$**

By data,  $x_0 = 0, y_0 = 1,$

|                              |                |
|------------------------------|----------------|
| $y' = e^x - y^2$             | $y'(0) = 0$    |
| $y'' = e^x - 2yy'$           | $y''(0) = 1$   |
| $y''' = e^x - 2y'^2 - 2yy''$ | $y'''(0) = -1$ |

Taylor's series,

$$y(x) = y(x_0) + \frac{x - x_0}{1!} y'(x_0) + \frac{(x - x_0)^2}{2!} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(0) + \dots$$

Put  $x_0 = 0, y(0) = 1, y'(0) = 0, y''(0) = 1, y'''(0) = -1$

$$y(x) = 1 + \frac{x^2}{2} - \frac{x^3}{6}, \quad y(0.1) = 1.0048.$$

## 4.2 Modified Euler's method

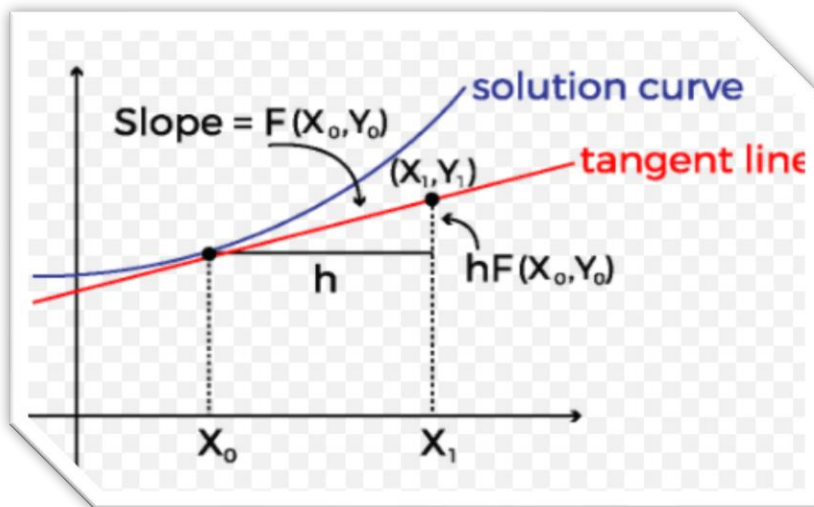
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- ❖ Consider the initial value problem  $\frac{dy}{dx} = f(x, y)$  with  $y(x_0) = y_0$ .
- ❖ Find the value of  $y_1$  using Euler's formula  $y_1 = y_0 + hf(x_0, y_0)$
- ❖ Improve the value of  $y_1$  using Modified Euler's formula

$$y_1^{(1)} = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_1, y_1)], y_1^{(2)} = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_1, y_1^{(1)})]$$

**Note 1:**  $y_1 = y_0 + p = y_0 + h \tan \theta = y_0 + h \left[ \frac{dy}{dx} \right]_{(x_0, y_0)} = y_0 + h f(x_0, y_0)$

(Accuracy can be improved by using Modified Euler's method. By default, carryout two modifications.)



1. Using Modified Euler's method, Find an approximate value of y when x = 0.2 given that  $\frac{dy}{dx} = x + y$  and y = 1 when x = 0 by taking step length 0.1

By data,  $f(x, y) = x + y$ ,  $h = 0.1$

**Step 1: Find  $y_1$**

By Euler's formula,

|           |             |
|-----------|-------------|
| $x_0 = 0$ | $x_1 = 0.1$ |
| $y_0 = 1$ | $y_1 = ?$   |

$$y_1 = y_0 + hf(x_0, y_0)$$

$$= 1 + 0.1f(0, 1) = 1 + 0.1(0 + 1) = 1.1$$

By Modified Euler's formula,

$$y_1^{(1)} = y_0 + \frac{h}{2}[f(x_0, y_0) + f(x_1, y_1)]$$

$$= 1 + \frac{0.1}{2}[f(0, 1) + f(0.1, 1.1)]$$

$$= 1 + 0.05(0 + 1 + 0.1 + 1.1) = 1.115$$

$$y_1^{(2)} = y_0 + \frac{h}{2}[f(x_0, y_0) + f(x_1, y_1^{(1)})]$$

$$= 1 + \frac{0.1}{2}[f(0, 1) + f(0.1, 1.115)]$$

$$= 1 + 0.05[0 + 1 + 0.1 + 1.115] = 1.1105$$

|                         |
|-------------------------|
| $y_1 = y(0.1) = 1.1105$ |
|-------------------------|

**Step 2: Find  $y_2$**

By Euler's formula,

|                |             |
|----------------|-------------|
| $x_1 = 0.1$    | $x_2 = 0.2$ |
| $y_1 = 1.1105$ | $y_2 = ?$   |

$$y_2 = y_1 + hf(x_1, y_1)$$

$$= 1.1105 + 0.1f(0.1, 1.1105)$$

$$= 1.1105 + 0.1(0.1 + 1.1105) = 1.2316$$

By Modified Euler's formula,

$$y_2^{(1)} = y_1 + \frac{h}{2}[f(x_1, y_1) + f(x_2, y_2)]$$

$$= 1.1105 + 0.05[0.1 + 1.1105 + 0.2 + 1.2316]$$

$$= 1.2426$$

$$y_2^{(2)} = y_1 + \frac{h}{2}[f(x_1, y_1) + f(x_2, y_2^{(1)})]$$

$$= 1.1105 + 0.05[0.1 + 1.1105 + 0.2 + 1.2426]$$

$$= 1.2432$$

|                         |
|-------------------------|
| $y_2 = y(0.2) = 1.2432$ |
|-------------------------|

2. Using the modified Euler's method, Find  $y(0.1)$  given that  $\frac{dy}{dx} = x^2 + y$  and  $y(0) = 1$  take step  $h = 0.05$  and perform two modifications in each stage.

By data,  $f(x, y) = x^2 + y$ ,  $h = 0.05$

**Step 1: Find  $y_1$**

By Euler's formula,

|           |              |
|-----------|--------------|
| $x_0 = 0$ | $x_1 = 0.05$ |
| $y_0 = 1$ | $y_1 = ?$    |

$$y_1 = y_0 + hf(x_0, y_0)$$

$$= 1 + 0.05f(0, 1) = 1 + 0.05(0 + 1) = 1.05$$

By Modified Euler's formula,

$$y_1^{(1)} = y_0 + \frac{h}{2}[f(x_0, y_0) + f(x_1, y_1)]$$

$$= 1 + \frac{0.05}{2}[f(0, 1) + f(0.05, 1.05)]$$

$$= 1 + 0.025(0^2 + 1 + 0.05^2 + 1.1) = 1.0513$$

$$y_1^{(2)} = y_0 + \frac{h}{2}[f(x_0, y_0) + f(x_1, y_1^{(1)})]$$

$$= 1 + \frac{0.05}{2}[f(0, 1) + f(0.1, 1.0513)]$$

$$= 1 + 0.05[0^2 + 1 + 0.05^2 + 1.0513] = 1.0514$$

|                         |
|-------------------------|
| $y_1 = y(0.1) = 1.0514$ |
|-------------------------|

**Step 2: Find  $y_2$**

By Euler's formula,

|                |             |
|----------------|-------------|
| $x_1 = 0.05$   | $x_2 = 0.1$ |
| $y_1 = 1.0514$ | $y_2 = ?$   |

$$y_2 = y_1 + hf(x_1, y_1)$$

$$= 1.0514 + 0.05f(0.05, 1.0514)$$

$$= 1.0514 + 0.05(0.05^2 + 1.0514) = 1.1041$$

By Modified Euler's formula,

$$y_2^{(1)} = y_1 + \frac{h}{2}[f(x_1, y_1) + f(x_2, y_2)]$$

$$= 1.0514 + 0.025[0.05^2 + 1.0514 + 0.1^2 + 1.1041]$$

$$= 1.1056$$

$$y_2^{(2)} = y_1 + \frac{h}{2}[f(x_1, y_1) + f(x_2, y_2^{(1)})]$$

$$= 1.0514 + 0.025[0.05^2 + 1.0514 + 0.1^2 + 1.1056]$$

$$= 1.1056$$

|                         |
|-------------------------|
| $y_2 = y(0.1) = 1.1056$ |
|-------------------------|



**3. Using Modified Euler's method find  $y(0.2)$  and  $y(0.4)$  given that  $y' = y + e^x, y(0) = 0$ .**

By data,  $f(x, y) = y + e^x, h = 0.2$

**Step 1: Find  $y_1$**

By Euler's formula,

|           |             |
|-----------|-------------|
| $x_0 = 0$ | $x_1 = 0.2$ |
| $y_0 = 0$ | $y_1 = ?$   |

$$y_1 = y_0 + hf(x_0, y_0)$$

$$= 0 + 0.2f(0, 0) = 0 + 0.2(0 + 1) = 0.2$$

By Modified Euler's formula,

$$y_1^{(1)} = y_0 + \frac{h}{2}[f(x_0, y_0) + f(x_1, y_1)]$$

$$= 0 + \frac{0.2}{2}[f(0, 0) + f(0.2, 0.2)]$$

$$= 0 + 0.1(0 + 1 + 0.2 + 1.2214) = 0.2421$$

$$y_1^{(2)} = y_0 + \frac{h}{2}[f(x_0, y_0) + f(x_1, y_1^{(1)})]$$

$$= 0 + \frac{0.2}{2}[f(0, 0) + f(0.2, 0.2421)]$$

$$= 0 + 0.1[0 + 1 + 0.2421 + 1.2214] = 0.2464$$

|                         |
|-------------------------|
| $y_1 = y(0.2) = 0.2464$ |
|-------------------------|

**Step 2: Find  $y_2$**

By Euler's formula,

|                |             |
|----------------|-------------|
| $x_1 = 0.2$    | $x_2 = 0.4$ |
| $y_1 = 0.2464$ | $y_2 = ?$   |

$$y_2 = y_1 + hf(x_1, y_1)$$

$$= 0.2464 + 0.2f(0.2, 1.2464)$$

$$= 0.2464 + 0.2(0.2464 + 1.2214) = 0.5400$$

By Modified Euler's formula,

$$y_2^{(1)} = y_1 + \frac{h}{2}[f(x_1, y_1) + f(x_2, y_2)]$$

$$= 0.2464 + 0.1[0.2464 + 1.2214 + 0.5400 + 1.4918]$$

$$= 0.5968$$

$$y_2^{(2)} = y_1 + \frac{h}{2}[f(x_1, y_1) + f(x_2, y_2^{(1)})]$$

$$= 0.2464 + 0.1[0.2464 + 1.2214 + 0.5968 + 1.4918]$$

$$= 0.6025$$

|                         |
|-------------------------|
| $y_2 = y(0.4) = 0.6025$ |
|-------------------------|

4. Solve the following by Using Modified Euler's method,  $y' = \log_{10}(x + y)$ ,  $y(1) = 2$  at  $x = 1.2$  and  $x = 1.4$

By data,  $f(x, y) = \log_{10}(x + y)$ ,  $h = 0.2$

**Step 1: Find  $y_1$**

By Euler's formula,

|           |             |
|-----------|-------------|
| $x_0 = 1$ | $x_1 = 1.2$ |
| $y_0 = 2$ | $y_1 = ?$   |

$$y_1 = y_0 + hf(x_0, y_0)$$

$$= 2 + 0.2f(1, 2) = 2.0954$$

By Modified Euler's formula,

$$y_1^{(1)} = y_0 + \frac{h}{2}[f(x_0, y_0) + f(x_1, y_1)]$$

$$= 2 + \frac{0.2}{2}[f(1, 2) + f(1.2, 2.0954)]$$

$$= 2.0995$$

$$y_1^{(2)} = y_0 + \frac{h}{2}[f(x_0, y_0) + f(x_1, y_1^{(1)})]$$

$$= 2 + \frac{0.2}{2}[f(1, 2) + f(1.2, 2.0995)]$$

$$= 2 + 0.1[0.3010 + 0.3551] = 2.0995$$

|                         |
|-------------------------|
| $y_1 = y(1.2) = 2.0995$ |
|-------------------------|

**Step 2: Find  $y_2$**

By Euler's formula,

|                |             |
|----------------|-------------|
| $x_1 = 1.2$    | $x_2 = 1.4$ |
| $y_1 = 2.0995$ | $y_2 = ?$   |

$$y_2 = y_1 + hf(x_1, y_1)$$

$$= 2.0995 + 0.2f(1.2, 2.0995)$$

$$= 2.2032$$

By Modified Euler's formula,

$$y_2^{(1)} = y_1 + \frac{h}{2}[f(x_1, y_1) + f(x_2, y_2)]$$

$$= 2.0995 + 0.1[f(1.2, 2.0995) + f(1.4, 2.2032)]$$

$$= 2.2071$$

$$y_2^{(2)} = y_1 + \frac{h}{2}[f(x_1, y_1) + f(x_2, y_2^{(1)})]$$

$$= 2.0995 + 0.1[f(1.2, 2.0995) + f(1.4, 2.2032)]$$

$$= 2.2071$$

|                         |
|-------------------------|
| $y_2 = y(1.4) = 2.2071$ |
|-------------------------|

**5. Solve the following by Using Modified Euler's method,  $\frac{dy}{dx} = \log(x + y)$ ,  $y(1) = 2$  at  $x = 1.2$  and  $x = 1.4$**

By data,  $f(x, y) = \log(x + y)$ ,  $h = 0.2$

**Step 1: Find  $y_1$**

By Euler's formula,

|           |             |
|-----------|-------------|
| $x_0 = 1$ | $x_1 = 1.2$ |
| $y_0 = 2$ | $y_1 = ?$   |

$$y_1 = y_0 + hf(x_0, y_0)$$

$$= 2 + 0.2f(1, 2) = 2 + 0.2(1.0986) = 2.2197$$

By Modified Euler's formula,

$$y_1^{(1)} = y_0 + \frac{h}{2}[f(x_0, y_0) + f(x_1, y_1)]$$

$$= 2 + \frac{0.2}{2}[1.0986 + f(1.2, 2.2197)]$$

$$= 2 + 0.1(1.0986 + 1.2296) = 2.2328$$

$$y_1^{(2)} = y_0 + \frac{h}{2}[f(x_0, y_0) + f(x_1, y_1^{(1)})]$$

$$= 2 + \frac{0.2}{2}[f(1, 2) + f(0.2, 2.2328)]$$

$$= 2 + 0.1[1.0986 + 0.8890] = 2.1988$$

|                         |
|-------------------------|
| $y_1 = y(1.2) = 2.1988$ |
|-------------------------|

**Step 2: Find  $y_2$**

By Euler's formula,

|                |             |
|----------------|-------------|
| $x_1 = 1.2$    | $x_2 = 1.4$ |
| $y_1 = 2.1988$ | $y_2 = ?$   |

$$y_2 = y_1 + hf(x_1, y_1)$$

$$= 2.1988 + 0.2f(0.2, 2.1988)$$

$$= 2.1988 + 0.2(0.8750) = 2.3738$$

By Modified Euler's formula,

$$y_2^{(1)} = y_1 + \frac{h}{2}[f(x_1, y_1) + f(x_2, y_2)]$$

$$= 2.1988 + 0.1[0.8750 + 1.3280]$$

$$= 2.4191$$

$$y_2^{(2)} = y_1 + \frac{h}{2}[f(x_1, y_1) + f(x_2, y_2^{(1)})]$$

$$= 2.1988 + 0.1[0.8750 + 1.34]$$

$$= 2.4195$$

|                         |
|-------------------------|
| $y_2 = y(1.4) = 2.4195$ |
|-------------------------|

6. Using Modified Euler's method find the solution of the differential equation  $\frac{dy}{dx} = x + \sqrt{y}$  with initial conditions  $y = 1$  at  $x = 0$  for the range  $0 \leq x \leq 0.4$  in steps of 0.2

**Solution:**

By data,  $f(x, y) = x + \sqrt{y}$ ,  $h = 0.2$

**Step 1: Find  $y_1$**

By Euler's formula,

|           |             |
|-----------|-------------|
| $x_0 = 0$ | $x_1 = 0.2$ |
| $y_0 = 1$ | $y_1 = ?$   |

$$y_1 = y_0 + hf(x_0, y_0)$$

$$= 1 + 0.2f(0, 1) = 1 + 0.2(1) = 1.2$$

By Modified Euler's formula,

$$y_1^{(1)} = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_1, y_1)]$$

$$= 1 + \frac{0.2}{2} [1 + f(0.2, 1.2)]$$

$$= 1 + 0.1(1 + 1.2954) = 1.2295$$

$$y_1^{(2)} = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_1, y_1^{(1)})]$$

$$= 1 + \frac{0.2}{2} [1 + f(0.2, 1.2295)]$$

$$= 1 + 0.1[1 + 1.3088] = 1.2309$$

|                         |
|-------------------------|
| $y_1 = y(0.2) = 1.2309$ |
|-------------------------|

**Step 2: Find  $y_2$**

By Euler's formula,

|                |             |
|----------------|-------------|
| $x_1 = 0.2$    | $x_2 = 0.4$ |
| $y_1 = 1.2309$ | $y_2 = ?$   |

$$y_2 = y_1 + hf(x_1, y_1)$$

$$= 1.2309 + 0.2f(0.2, 1.2309)$$

$$= 1.2309 + 0.2(1.3095) = 1.4928$$

By Modified Euler's formula,

$$y_2^{(1)} = y_1 + \frac{h}{2} [f(x_1, y_1) + f(x_2, y_2)]$$

$$= 1.2309 + 0.1[1.3095 + 1.6218]$$

$$= 1.5240$$

$$y_2^{(2)} = y_1 + \frac{h}{2} [f(x_1, y_1) + f(x_2, y_2^{(1)})]$$

$$= 1.2309 + 0.1[1.3095 + 1.6345]$$

$$= 1.5253$$

|                         |
|-------------------------|
| $y_2 = y(0.4) = 1.5253$ |
|-------------------------|

7. Given  $\frac{dy}{dx} = \frac{y-x}{y+x}$  with boundary conditions  $y = 1$  when  $x = 0$ . Find approximately  $y$  for  $x = 0.1$  by Modified Euler's method. Carryout three modifications.

By data,  $f(x, y) = \frac{y-x}{y+x} h = 0.1$

**Step 1: Find  $y_1$**

By Euler's formula,

|           |             |
|-----------|-------------|
| $x_0 = 0$ | $x_1 = 0.1$ |
| $y_0 = 1$ | $y_1 = ?$   |

$$y_1 = y_0 + hf(x_0, y_0)$$

$$= 1 + 0.1f(0, 1) = 1 + 0.1(1) = 1.1$$

By Modified Euler's formula,

$$y_1^{(1)} = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_1, y_1)]$$

$$= 1 + \frac{0.1}{2} [1 + f(0.1, 1.1)]$$

$$= 1 + 0.1 \left( 1 + \frac{1.1-0.1}{1.1+0.1} \right) = 1.0916$$

$$y_1^{(2)} = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_1, y_1^{(1)})]$$

$$= 1 + \frac{0.1}{2} [1 + f(0.1, 1.0916)]$$

$$= 1 + 0.1 \left[ 1 + \frac{1.0916-0.1}{1.0916+0.1} \right] = 1.0916$$

$$y_1^{(3)} = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_1, y_1^{(2)})]$$

$$= 1 + \frac{0.1}{2} [1 + f(0.1, 1.0916)]$$

$$= 1 + 0.1 \left[ 1 + \frac{1.0916-0.1}{1.0916+0.1} \right] = 1.0916$$

|                         |
|-------------------------|
| $y_1 = y(0.1) = 1.0916$ |
|-------------------------|

## Home work

8. Find an approximate value of  $y$  when  $x = 0.1$  using Modified Euler's method, given that  $y' = 3x + \frac{y}{2}$  with  $y(0) = 1$ ,  $h = 0.1$
9. Find  $y(20.2)$  and  $y(20.4)$  using Modified Euler's method, given that  $\frac{dy}{dx} = \log_{10} \left( \frac{x}{y} \right)$ ,  $y(20) = 5$ , taking  $h = 0.2$
10. Using modified Euler's formula, compute  $y(1.1)$  correct to five decimal places given that  $\frac{dy}{dx} + \frac{y}{x} = \frac{1}{x^2}$  and  $y = 1$  at  $x = 1$ . [Taking  $h = 0.1$ ]  
[Aug 21]
11. Solve  $y'(x) = 3x + \frac{y}{2}$ ,  $y(0) = 1$  then find  $y(0.2)$  with  $h = 0.2$  using modified Euler's method.  
[Sep 20]
12. Given  $\frac{dy}{dx} = x + \sin y$ ,  $y(0) = 1$ . Compute  $y(0.4)$  with  $h = 0.2$  using Euler's modified method.  
[Jan 20]
13. Using modified Euler's method to compute  $y(0.2)$ , given  $\frac{dy}{dx} - xy^2 = 0$  under the initial condition  $y(0) = 2$ . Perform three iteration at each step, taking  $h = 0.1$ .  
[MQP 1, 18MAT]
14. Solve the differential equation  $\frac{dy}{dx} = x\sqrt{y}$  under the initial condition  $y(1) = 1$ , by using modified Euler's method at the point  $x = 1.4$ . Perform three iterations at each step, taking  $h=0.2$ . [MQP 2, 18MAT]

### 4.3 Runge - Kutta method of fourth order

---

#### Working Rule:

❖ Consider the initial value problem  $\frac{dy}{dx} = f(x, y)$  with  $y(x_0) = y_0$ .

❖  $y_1 = y_0 + k = y_0 + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$

Where

$$k_1 = hf(x_0, y_0)$$

$$k_2 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right)$$

$$k_3 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2}\right)$$

$$k_4 = hf(x_0 + h, y_0 + k_3)$$

1. Apply Runge - Kutta method of fourth order to find an approximate value of y when x = 0.2 given that  $\frac{dy}{dx} = x + y$  and y = 1 when x = 0 .

By data,  $f(x_0, y_0) = x_0 + y_0 = 1, h = 0.2$

|           |             |
|-----------|-------------|
| $x_0 = 0$ | $x_1 = 0.2$ |
| $y_0 = 1$ | $y_1 = ?$   |

$$k_1 = hf(x_0, y_0)$$

$$= 0.2(1) = 0.2$$

$$k_2 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right)$$

$$= 0.2 f(0.1, 1.1)$$

$$= 0.2(0.1 + 1.1) = 0.24$$

$$k_3 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2}\right)$$

$$= 0.2f(0.1, 1.12)$$

$$= 0.2(0.1 + 1.12) = 0.244$$

$$k_4 = hf(x_0 + h, y_0 + k_3)$$

$$= 0.2f(0.2, 1.244)$$

$$= 0.2(0.2 + 1.244) = 0.2888$$

$$y_1 = y_0 + k$$

$$= y_0 + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$$

$$= 1 + \frac{1}{6}(0.2 + 0.48 + 0.488 + 0.2888)$$

$$= 1.2428$$

**Conclusion:**  $y_1 = y(0.2) = 1.2428$

**2. Using Runge-Kutta method of fourth order solve  $\frac{dy}{dx} = \frac{y^2 - x^2}{y^2 + x^2}$  with  $y(0) = 1$  at  $x = 0.2$**

By data,  $f(x_0, y_0) = f(0, 1) = \frac{1-0}{1+0} = 1, h = 0.2$

$$k_1 = hf(x_0, y_0) \\ = 0.2(1) = 0.2$$

|           |             |
|-----------|-------------|
| $x_0 = 0$ | $x_1 = 0.2$ |
| $y_0 = 1$ | $y_1 = ?$   |

$$k_2 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right) \\ = 0.2 f(0.1, 1.1) \\ = 0.2 \left( \frac{1.1^2 - 0.1^2}{1.1^2 + 0.1^2} \right) = 0.1967$$

$$k_3 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2}\right) \\ = 0.2 f(0.1, 1.0984) \\ = 0.2 \left( \frac{1.0984^2 - 0.1^2}{1.0984^2 + 0.1^2} \right) = 0.1967$$

$$k_4 = hf(x_0 + h, y_0 + k_3) \\ = 0.2 f(0.2, 1.1967) \\ = 0.2 \left( \frac{1.1967^2 - 0.2^2}{1.1967^2 + 0.2^2} \right) = 0.1891$$

$$y_1 = y_0 + k \\ = y_0 + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4) \\ = 1 + \frac{1}{6}(0.2 + 0.3934 + 0.3934 + 0.1891) \\ = 1.1960$$

**Conclusion:**  $y_1 = y(0.2) = 1.1960$



**3. Apply Runge-Kutta method of fourth order to find an approximate value of y for steps of 0.1 if  $\frac{dy}{dx} = x + y^2$  given that y = 1, where x = 0 at x = 0.1**

By data,  $f(x_0, y_0) = f(0, 1) = 0 + 1^2 = 1, h = 0.1$

$$k_1 = hf(x_0, y_0)$$

$$= 0.1(1) = 0.1$$

|           |             |
|-----------|-------------|
| $x_0 = 0$ | $x_1 = 0.1$ |
| $y_0 = 1$ | $y_1 = ?$   |

$$k_2 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right)$$

$$= 0.1 f(0.05, 1.05)$$

$$= 0.1(0.05 + 1.05^2) = 0.1153$$

$$k_3 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2}\right)$$

$$= 0.1 f(0.05, 1.0576)$$

$$= 0.1 (0.05 + 1.0576^2) = 0.1168$$

$$k_4 = hf(x_0 + h, y_0 + k_3)$$

$$= 0.1 f(0.1, 1.1168)$$

$$= 0.1 (0.1 + 1.0576^2) = 0.1347$$

$$y_1 = y_0 + k$$

$$= y_0 + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$$

$$= 1 + \frac{1}{6}(0.1 + 0.2306 + 0.2332 + 0.1347)$$

$$= 1.1164$$

**Conclusion:**  $y_1 = y(0.1) = 1.1164$

**4. Using Runge-Kutta method of fourth order find  $y(0.1)$  given that  $\frac{dy}{dx} = 3x + \frac{y}{2}$ ,  $y(0) = 1$ , taking  $h = 0.1$**

**Solution:** By data,  $f(x_0, y_0) = f(0, 1) = 3(0) + \frac{1}{2} = 0.5, h = 0.1$

$$k_1 = hf(x_0, y_0)$$

$$= 0.1(0.5) = 0.05$$

|           |             |
|-----------|-------------|
| $x_0 = 0$ | $x_1 = 0.1$ |
| $y_0 = 1$ | $y_1 = ?$   |

$$k_2 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right)$$

$$= 0.1 f(0.05, 1.025)$$

$$= 0.1(0.15 + 0.5125) = 0.0663$$

$$k_3 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2}\right)$$

$$= 0.1 f(0.05, 1.0332)$$

$$= 0.1 (0.15 + 0.5166) = 0.0667$$

$$k_4 = hf(x_0 + h, y_0 + k_3)$$

$$= 0.1 f(0.1, 1.0667)$$

$$= 0.1 (0.3 + 0.5334) = 0.0833$$

$$y_1 = y_0 + k$$

$$= y_0 + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$$

$$= 1 + \frac{1}{6}\{0.05 + 2(0.0663) + 2(0.0667) + 0.0833\}$$

$$= 1.0666$$

**Conclusion:**  $y_1 = y(0.1) = 1.0666$

**5. Using Runge-Kutta method of fourth order find  $y(0.1)$  given that  $\frac{dy}{dx} = 3e^x + 2y$ ,  $y(0) = 0$ , taking  $h = 0.1$**

By data,  $f(x_0, y_0) = f(0, 0) = 3(1) + 0 = 3, h = 0.1$

$$k_1 = hf(x_0, y_0)$$

$$= 0.1(3) = 0.3$$

|           |             |
|-----------|-------------|
| $x_0 = 0$ | $x_1 = 0.1$ |
| $y_0 = 0$ | $y_1 = ?$   |

$$k_2 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right)$$

$$= 0.1 f(0.05, 0.15)$$

$$= 0.1(3e^{0.05} + 2(0.15)) = 0.3454$$

$$k_3 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2}\right)$$

$$= 0.1 f(0.05, 0.1727)$$

$$= 0.1 (3e^{0.05} + 2(0.1727)) = 0.3499$$

$$k_4 = hf(x_0 + h, y_0 + k_3)$$

$$= 0.1 f(0.1, 0.3499)$$

$$= 0.1 (e^{0.1} + 2(0.3499)) = 0.4015$$

$$y_1 = y_0 + k$$

$$= y_0 + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$$

$$= 1 + \frac{1}{6}\{0.3 + 2(0.3454) + 2(0.3499) + 0.4015\}$$

$$= 1.3487$$

**Conclusion:**  $y_1 = y(0.1) = 1.3487$

6. Using Runge-Kutta method of fourth order find  $y(0.2)$  given that  $\frac{dy}{dx} = \frac{y-x}{y+x}$ ,  $y(0.1) = 1.0912$ , taking  $h = 0.1$

By data,  $f(x_0, y_0) = f(0.1, 1.0912) = \frac{1.0912-0.1}{1.0912+0.1} = 0.8321, h = 0.1$

$$k_1 = hf(x_0, y_0)$$

$$= 0.1 (0.8321) = 0.0832$$

|                |             |
|----------------|-------------|
| $x_0 = 0.1$    | $x_1 = 0.2$ |
| $y_0 = 1.0912$ | $y_1 = ?$   |

$$k_2 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right)$$

$$= 0.1 f(0.15, 1.1328)$$

$$= 0.1 \left( \frac{1.1328-0.15}{1.1328+0.15} \right) = 0.0766$$

$$k_3 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2}\right)$$

$$= 0.1 f(0.15, 1.1295)$$

$$= 0.1 \left( \frac{1.1295-0.15}{1.1295+0.15} \right) = 0.0766$$

$$k_4 = hf(x_0 + h, y_0 + k_3)$$

$$= 0.1 f(0.2, 1.1678)$$

$$= 0.1 \left( \frac{1.1678-0.2}{1.1678+0.2} \right) = 0.0708$$

$$y_1 = y_0 + k$$

$$= y_0 + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$$

$$= 1.0912 + \frac{1}{6}\{0.0832 + 2(0.0766) + 2(0.0766) + 0.0708\}$$

$$= 1.1679$$

**Conclusion:**  $y_1 = y(0.2) = 1.1679$

### Home work:

7. Using Runge-Kutta method of fourth order find  $y(1.1)$  given that  $y = 1.2$  when  $x = 1$  and  $\frac{dy}{dx} = 3x + y^2$ .
8. Using Runge-Kutta method of fourth order find  $y(1.2)$  from  $\frac{dy}{dx} = x^2 + y^2$ ,  $y(0) = 1$  taking  $h = 0.1$

#### 4.4 Milne's predictor - corrector method

---

##### Working Rule:

❖ Consider the ordinary differential equation  $\frac{dy}{dx} = f(x, y)$  with

$$y(x_0) = y_0, y(x_1) = y_1, y(x_2) = y_2 \text{ and } y(x_3) = y_3.$$

❖ Find  $y_4 = y(x_4)$  using Milne's predictor-corrector formula

$$y_4^{(p)} = y_0 + \frac{4h}{3}(2f_1 - f_2 + 2f_3), \quad y_4^{(c)} = y_2 + \frac{h}{3}(f_2 + 4f_3 + f_4)$$

##### Note:

- ❖ In Predictor corrector methods, four prior values are required to find  $y_4$ .
- ❖ Predictor formula is to predict the value of  $y_4$ .
- ❖ Corrector formula is to improve the value of  $y_4$ .
- ❖ Apply corrector formula twice to improve accuracy.

##### Problems:

1. Given that  $\frac{dy}{dx} = x - y^2$  and the data  $y(0) = 0, y(0.2) = 0.02, y(0.4) = 0.0795, y(0.6) = 0.1762$  compute  $y$  at  $x = 0.8$  by applying Milne's method.

By data,

| $x$         | $y$            | $f = x - y^2$  |
|-------------|----------------|----------------|
| $x_0 = 0$   | $y_0 = 0$      | $f_0 = 0$      |
| $x_1 = 0.2$ | $y_1 = 0.02$   | $f_1 = 0.1996$ |
| $x_2 = 0.4$ | $y_2 = 0.0795$ | $f_2 = 0.3937$ |
| $x_3 = 0.6$ | $y_3 = 0.1762$ | $f_3 = 0.5689$ |

By Milne's predictor formula,

$$y_4^{(p)} = y_0 + \frac{4h}{3}(2f_1 - f_2 + 2f_3) = 0 + \frac{4(0.2)}{3}(2(0.1996) - 0.3932 + 2(0.5689)) = 0.3049$$

$$f_4 = x_4 - y_4^{(p)2} = 0.8 - 0.3049^2 = 0.7070$$

By Milne's corrector formula,

$$y_4^{(c)} = y_2 + \frac{h}{3}(f_2 + 4f_3 + f_4) = 0.0795 + \frac{0.2}{3}(0.3937 + 4(0.5689) + 0.7070) = 0.3046$$

$$f_4 = x_4 - y_4^{(c)2} = 0.8 - 0.3046^2 = 0.7072$$

$$y_4^{(c)} = y_2 + \frac{h}{3}(f_2 + 4f_3 + f_4) = 0.0795 + \frac{0.2}{3}(0.3937 + 4(0.5689) + 0.7072) = 0.3046$$

**Conclusion:**  $y_4 = y(0.8) = 0.3046$

2. Given  $\frac{dy}{dx} = xy + y^2$ ,  $y(0) = 1$ ,  $y(0.1) = 1.1169$ ,  $y(0.2) = 1.2773$ ,  $y(0.3) = 1.5049$  compute  $y(0.4)$  using Milne's method.

By data,

| $x$         | $y$            | $f = xy + y^2$ |
|-------------|----------------|----------------|
| $x_0 = 0$   | $y_0 = 1$      | $f_0 = 1$      |
| $x_1 = 0.1$ | $y_1 = 1.1169$ | $f_1 = 1.3591$ |
| $x_2 = 0.2$ | $y_2 = 1.2773$ | $f_2 = 1.8869$ |
| $x_3 = 0.3$ | $y_3 = 1.5049$ | $f_3 = 2.7162$ |

By Milne's predictor formula,

$$\begin{aligned}
 y_4^{(p)} &= y_0 + \frac{4h}{3}(2f_1 - f_2 + 2f_3) \\
 &= 1 + \frac{4(0.1)}{3}(2(1.3591) - 1.8869 + 2(2.7162)) \\
 &= 1.8352 \\
 f_4 &= x_4 y_4 + y_4^2 \\
 &= (0.4)(1.8352) + 1.8352^2 \\
 &= 4.1020
 \end{aligned}$$

By Milne's corrector formula,

$$\begin{aligned}
 y_4^{(c)} &= y_2 + \frac{h}{3}(f_2 + 4f_3 + f_4) \\
 &= 1.2773 + \frac{0.1}{3}(1.8869 + 4(2.7162) + 4.1020) \\
 &= 1.8391 \\
 f_4 &= x_4 y_4 + y_4^2 \\
 &= (0.4)(1.8352) + 1.8352^2 \\
 &= 4.1179 \\
 y_4^{(c)} &= y_2 + \frac{h}{3}(f_2 + 4f_3 + f_4) \\
 &= 1.2773 + \frac{0.1}{3}(1.8869 + 4(2.7162) + 4.1179) \\
 &= 1.8397
 \end{aligned}$$

**Conclusion:**  $y_4 = y(0.4) = 1.8397$

3. From the data given below find  $y$  at  $x = 0.4$  using Milne's method.  $\frac{dy}{dx} = x^2 + \frac{y}{2}$

|     |   |        |        |        |
|-----|---|--------|--------|--------|
| $x$ | 1 | 1.1    | 1.2    | 1.3    |
| $y$ | 2 | 2.2156 | 2.4549 | 2.7514 |

By data,

| $x$         | $y$            | $f = x^2 + \frac{y}{2}$ |
|-------------|----------------|-------------------------|
| $x_0 = 1$   | $y_0 = 2$      | $f_0 = 2$               |
| $x_1 = 1.1$ | $y_1 = 2.2156$ | $f_1 = 2.3178$          |
| $x_2 = 1.2$ | $y_2 = 2.4549$ | $f_2 = 2.6675$          |
| $x_3 = 1.3$ | $y_3 = 2.7514$ | $f_3 = 3.0657$          |

By Milne's predictor formula,

$$\begin{aligned}
 y_4^{(p)} &= y_0 + \frac{4h}{3}(2f_1 - f_2 + 2f_3) \\
 &= 2 + \frac{4(0.1)}{3}(2(2.3178) - 2.6675 + 2(3.0657)) \\
 &= 3.0799
 \end{aligned}$$

$$\begin{aligned}
 f_4 &= x_4^2 + \frac{y_4}{2} \\
 &= 1.4^2 + \frac{3.0799}{2} \\
 &= 3.5
 \end{aligned}$$

By Milne's corrector formula,

$$\begin{aligned}
 y_4^{(c)} &= y_2 + \frac{h}{3}(f_2 + 4f_3 + f_4) \\
 &= 2.4549 + \frac{0.1}{3}(2.6675 + 4(3.0657) + 3.5) \\
 &= 3.0692
 \end{aligned}$$

$$\begin{aligned}
 f_4 &= x_4^2 + \frac{y_4}{2} \\
 &= 1.4^2 + \frac{3.0692}{2} \\
 &= 3.4946
 \end{aligned}$$

$$\begin{aligned}
 y_4^{(c)} &= y_2 + \frac{h}{3}(f_2 + 4f_3 + f_4) \\
 &= 2.4549 + \frac{0.1}{3}(2.6675 + 4(3.0657) + 3.4946) \\
 &= 3.0690
 \end{aligned}$$

**Conclusion:**  $y_4 = y(1.4) = 3.0690$

4. If  $\frac{dy}{dx} = 2e^x - y$ ,  $y(0) = 2$ ,  $y(0.1) = 2.010$ ,  $y(0.2) = 2.04$ ,  $y(0.3) = 2.09$  find  $y(0.4)$  using Milne's method.

By data,

| $x$         | $y$           | $f = 2e^x - y$ |
|-------------|---------------|----------------|
| $x_0 = 0$   | $y_0 = 2$     | $f_0 = 0$      |
| $x_1 = 0.1$ | $y_1 = 2.010$ | $f_1 = 0.2003$ |
| $x_2 = 0.2$ | $y_2 = 2.04$  | $f_2 = 0.4028$ |
| $x_3 = 0.3$ | $y_3 = 2.09$  | $f_3 = 0.6097$ |

By Milne's predictor formula,

$$\begin{aligned}
 y_4^{(p)} &= y_0 + \frac{4h}{3}(2f_1 - f_2 + 2f_3) \\
 &= 2 + \frac{0.4}{3}(2(0.2003) - 0.4028 + 2(0.6097)) \\
 &= 2.1623
 \end{aligned}$$

$$\begin{aligned}
 f_4 &= 2e^{x_4} - y_4 \\
 &= 2e^{0.4} - 2.1623 \\
 &= 0.8213
 \end{aligned}$$

By Milne's corrector formula,

$$\begin{aligned}
 y_4^{(c)} &= y_2 + \frac{h}{3}(f_2 + 4f_3 + f_4) \\
 &= 2.04 + \frac{0.1}{3}(0.4028 + 4(0.6097) + 0.8213) \\
 &= 2.1621
 \end{aligned}$$

$$\begin{aligned}
 f_4 &= 2e^{x_4} - y_4 \\
 &= 2e^{0.4} - 2.1621 \\
 &= 0.8215
 \end{aligned}$$

$$\begin{aligned}
 y_4^{(c)} &= y_2 + \frac{h}{3}(f_2 + 4f_3 + f_4) \\
 &= 2.04 + \frac{0.1}{3}(0.4028 + 4(0.6097) + 0.8213) \\
 &= 2.1621
 \end{aligned}$$

**Conclusion:**  $y_4 = y(0.4) = 2.1621$



5. Find  $y$  if  $2 \frac{dy}{dx} = (1 + x^2)y^2$  at  $x = 0.4$  and  $y(0) = 1, y(0.1) = 1.06, y(0.2) = 1.12, y(0.3) = 1.21$  by Milne's predictor-corrector method.

By data,

| $x$         | $y$          | $f = (1 + x^2)y^2$ |
|-------------|--------------|--------------------|
| $x_0 = 0$   | $y_0 = 1$    | $f_0 = 0.5$        |
| $x_1 = 0.1$ | $y_1 = 1.06$ | $f_1 = 0.5674$     |
| $x_2 = 0.2$ | $y_2 = 1.12$ | $f_2 = 0.6523$     |
| $x_3 = 0.3$ | $y_3 = 1.21$ | $f_3 = 0.7979$     |

By Milne's predictor formula,

$$y_4^{(p)} = y_0 + \frac{4h}{3}(2f_1 - f_2 + 2f_3) = 1.2807$$

$$f_4 = x_4 - y_4^2 = 0.9513$$

By Milne's corrector formula,

$$y_4^{(c)} = y_2 + \frac{h}{3}(f_2 + 4f_3 + f_4) = 1.2798$$

$$f_4 = x_4 - y_4^2 = 0.95$$

$$y_4^{(c)} = y_2 + \frac{h}{3}(f_2 + 4f_3 + f_4) = 1.2798$$

$$\boxed{y(1.4) = 1.2798}$$

6. Use Milne's predictor-corrector method to find  $y(0.4)$  from  $\frac{dy}{dx} = x^2 + y^2$ ,  $y(0) = 1, y(0.1) = 1.1113, y(0.2) = 1.2507, y(0.3) = 1.426$ . Apply the corrector formula twice. 1.6876

**Solution:** By data,

|             |                |                                 |
|-------------|----------------|---------------------------------|
| $x_0 = 0$   | $y_0 = 1$      | $y'_0 = x_0^2 + y_0^2 = 1$      |
| $x_1 = 0.1$ | $y_1 = 1.1113$ | $y'_1 = x_1^2 + y_1^2 = 1.2450$ |
| $x_2 = 0.2$ | $y_2 = 1.2507$ | $y'_2 = x_2^2 + y_2^2 = 1.6043$ |
| $x_3 = 0.3$ | $y_3 = 1.426$  | $y'_3 = x_3^2 + y_3^2 = 2.1235$ |

$$y_4^{(p)} = y_0 + \frac{4h}{3}(2y'_1 - y'_2 + 2y'_3) = 1 + \frac{2}{15}(5.1327) = 1.6844$$

$$y'_4 = x_4^2 + y_4^2 = 2.9972$$

$$y_4^{(c)} = y_2 + \frac{h}{3}(y'_2 + 4y'_3 + y'_4) = 1.2507 + \frac{1}{30}(13.0955) = 1.6872$$

$$y'_4 = x_4^2 + y_4^2 = 3.0066$$

$$y_4^{(c)} = y_2 + \frac{h}{3}(y'_2 + 4y'_3 + y'_4) = 1.2507 + \frac{1}{30}(13.1049) = 1.6875$$

Therefore,  $y(1.4) = 1.6875$